

GS Board Summary
July 04, 2014

Instrument Name	ISIN	Tenor	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
TBILL 07.09.14	PIBL0614A012	<1M		2	0.01	7/9/2014										
FXTN 10-35	PIBD1014G356	<1M	12.7500	8	0.02	7/15/2014						1.2500				
TBILL 08.06.14*	PIBL1213H088	1M		30	0.08	8/6/2014	1,300.000000	1.1700	3:50:41 PM	1.2100	1.2500		1.2500	1.2500	1.1700	1.1700
TBILL 09.03.14	PIBL1213I096	2M		58	0.16	9/3/2014										
RTB 05-08	PIID0514I080	2M	6.2500	79	0.22	9/24/2014	315.000000	1.4000	10:44:51 AM	1.4000		1.1250	1.4000	1.4000	1.4000	1.4000
FXTN 07-46	PIBD0714J466	3M	6.5000	89	0.24	10/4/2014										
TBILL 10.08.14*	PIBL1213J102	3M		93	0.26	10/8/2014					1.1750					
SPTB 10-03	SPTB1014J037	3M	12.2500	99	0.27	10/14/2014	305.000000	1.4500	10:45:40 AM	1.4500		1.2500	1.4500	1.4500	1.4500	1.4500
TBILL 11.05.14	PIBL1213K119	4M		121	0.33	11/5/2014										
TBILL 12.03.14	PIBL0614F026	5M		149	0.41	12/3/2014						1.2500				
TBILL 01.07.15*	PIBL1214A010	6M		184	0.51	1/7/2015					1.3750	1.2500				
FXTN 10-36	PIBD1015B367	8M	12.3750	232	0.64	2/24/2015										
TBILL 03.04.15	PIBL1214C036	8M		240	0.66	3/4/2015										
TBILL 04.08.15	PIBL1214D044	9M		275	0.76	4/8/2015	0.170000	1.6000	10:21:28 AM	1.6000			1.6000	1.6000	1.6000	1.6000
FXTN 05-68	PIBD0515E685	10M	6.3750	310	0.85	5/13/2015						1.5000				
FXTN 07-47	PIBD0715E477	11M	8.3750	319	0.87	5/22/2015						1.5000				
TBILL 06.03.15*	PIBL1214F060	1Y		331	0.91	6/3/2015	8.743000	1.6500	2:27:08 PM	1.6277	1.7000	1.6300	1.6250	1.6500	1.6250	1.6500
FXTN 04-20	PIBD0415G203	1.5Y	4.8750	379	1.04	7/21/2015						1.6250				
RTB 05-09	PIID0515H097	1.5Y	5.8750	408	1.12	8/19/2015						1.6250				
FXTN 10-37	PIBD1015H370	1.5Y	11.8750	414	1.13	8/25/2015										
FXTN 05-69	PIBD0515K697	1.5Y	4.6250	506	1.39	11/25/2015	100.000000	2.3800	10:27:15 AM	2.3800			2.3800	2.3800	2.3800	2.3800
FXTN 10-38	PIBD1015L384	1.5Y	10.1250	526	1.44	12/15/2015						1.8750				
FXTN 10-39	PIBD1016A393	2Y	9.2500	554	1.52	1/12/2016						2.0000				
FXTN 07-48	PIBD0716A488	2Y	7.0000	569	1.56	1/27/2016	8.000000	2.3500	10:48:14 AM	2.3000	2.4000	2.1250	2.2500	2.3500	2.2500	2.3500
RTB 05-10	PIID0516C107	2Y	6.0000	605	1.66	3/3/2016	0.680000	2.7500	3:17:30 PM	2.7926		2.1750	2.8000	2.8000	2.7500	2.7500
FXTN 10-40	PIBD1016C407	2Y	7.5000	632	1.73	3/30/2016						2.2000				
FXTN 03-20	PIBD0316D206	2Y	1.6250	658	1.80	4/25/2016	5,455.280000	2.3350	3:45:44 PM	2.3285	2.5000	2.3000	2.4000	2.4000	2.2500	2.3350
FXTN 10-41 *	PIBD1016D416	2Y	7.0000	660	1.81	4/27/2016					2.7500	2.3000				
FXTN 10-42	PIBD1016I420	2.5Y	9.1250	790	2.16	9/4/2016					3.0000					
RTB 07-01	PIID0716I018	2.5Y	7.0000	810	2.22	9/24/2016	3.000000	2.5250	2:22:04 PM	2.5250	3.1250	2.5250	2.5250	2.5250	2.5250	2.5250
FXTN 10-43	PIBD1016K436	2.5Y	6.2500	863	2.36	11/16/2016										
FXTN 07-49	PIBD0717C493	3Y	7.0000	998	2.73	3/31/2017	600.000000	2.7000	9:53:24 AM	2.7417			2.7500	2.7500	2.7000	2.7000
FXTN 20-01	PIBD2017D011	3Y	14.3750	1022	2.80	4/24/2017										
FXTN 03-21	PIBD0317E212	3Y	2.8750	1050	2.87	5/22/2017	100.000000	2.6500	10:52:34 AM	2.6500	2.6750	2.5500	2.6500	2.6500	2.6500	2.6500
FXTN 05-70 *	PIBD0517G705	3Y	4.6250	1094	3.00	7/5/2017					3.0000	2.7500				
RTB 07-02	PIID0717H026	3.5Y	6.6250	1139	3.12	8/19/2017	3,127.226000	3.0250	3:34:18 PM	2.9957		3.0000	3.0000	3.0250	2.9750	3.0250
FXTN 10-44	PIBD1017H447	3.5Y	7.7500	1143	3.13	8/23/2017										
FXTN 07-50	PIBD0717J502	3.5Y	5.3750	1209	3.31	10/28/2017						2.9500				
FXTN 05-71	PIBD0517K719	3.5Y	4.1250	1220	3.34	11/8/2017	100.000000	2.8250	9:26:05 AM	2.8250	3.5000	2.9750	2.8250	2.8250	2.8250	2.8250
FXTN 10-45	PIBD1018A451	4Y	5.8750	1304	3.57	1/31/2018					3.5000	3.0000				
FXTN 05-72 *	PIBD0518E723	4Y	2.1250	1416	3.88	5/23/2018	4,782.700000	2.9650	3:58:59 PM	2.9675	3.0000	2.9600	3.1100	3.4000	2.9200	2.9650
FXTN 07-51	PIBD0718H511	4.5Y	5.0000	1503	4.11	8/18/2018	50.000000	3.1750	11:24:43 AM	3.1750	3.3000	3.0000	3.1750	3.1750	3.1750	3.1750
FXTN 10-47	PIBD1018K478	4.5Y	8.8750	1597	4.37	11/20/2018						3.2500				
FXTN 10-48	PIBD1019B485	5Y	7.8750	1688	4.62	2/19/2019					3.5000					
FXTN 07-53 *	PIBD0719D531	5Y	5.0000	1754	4.80	4/26/2019					3.8750	3.3000				
FXTN 07-54	PIBD0719G547	5.5Y	4.7500	1838	5.03	7/19/2019										
FXTN 07-55	PIBD0719H555	5.5Y	4.7500	1880	5.15	8/30/2019										
FXTN 07-56	PIBD0719K560	5.5Y	3.8750	1964	5.38	11/22/2019	3,701.250000	3.4975	3:56:57 PM	3.4933	3.5750	3.4500	3.5000	3.5050	3.4850	3.4975
FXTN 10-50	PIBD1020B508	6Y	7.7500	2052	5.62	2/18/2020					3.6750					
RTB 10-01	PIID1020H015	6.5Y	7.2500	2235	6.12	8/19/2020	14.265000	3.6300	11:35:38 AM	3.6537		3.6250	3.8000	3.8000	3.6300	3.6300
FXTN 10-51	PIBD1020I510	6.5Y	6.1250	2263	6.20	9/16/2020										
FXTN 10-52	PIBD1020L525	6.5Y	5.8750	2354	6.44	12/16/2020										
RTB 10-02	PIID1021C027	7Y	7.3750	2431	6.66	3/3/2021						3.6500				
FXTN 07-57	PIBD0721C574	7Y	3.5000	2448	6.70	3/20/2021	1.000000	3.6000	3:33:22 PM	3.6000	4.0000	3.5500	3.6000	3.6000	3.6000	3.6000

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FXTN 10-53 *	PIBD1021D531	7Y	6.5000	2487	6.81	4/28/2021	50.000000	3.6250	11:30:36 AM	3.6250	3.8500	3.6400	3.6250	3.6250	3.6250	3.6250
RTB 10-03	PIID1021J039	7.5Y	5.7500	2662	7.29	10/20/2021						3.7650				
FXTN 10-55	PIBD1021K551	7.5Y	5.7500	2697	7.38	11/24/2021	50.000000	3.8750	10:43:51 AM	3.8750			3.8750	3.8750	3.8750	3.8750
FXTN 10-54	PIBD1022G545	8Y	6.3750	2753	7.54	1/19/2022	134.000000	3.8250	3:17:53 PM	3.8174	4.2500	3.6000	3.9600	3.9600	3.7900	3.8250
FXTN 20-02	PIBD2022C021	8Y	15.0000	2807	7.69	3/14/2022						3.8750				
FXTN 10-56	PIBD1022H562	8.5Y	4.8750	2948	8.07	8/2/2022										
FXTN 10-57	PIBD1022I570	8.5Y	4.7500	2990	8.19	9/13/2022						3.8250				
FXTN 20-03	PIBD2022J033	8.5Y	12.7500	3024	8.28	10/17/2022										
FXTN 10-58	PIBD1022L585	8.5Y	4.0000	3074	8.42	12/6/2022						3.8750				
FXTN 20-04	PIBD2023B048	9Y	13.0000	3150	8.62	2/20/2023										
FXTN 20-05	PIBD2023E054	9Y	11.8750	3248	8.89	5/29/2023										
RTB 10-04	PIID1023H046	9.5Y	3.2500	3326	9.11	8/15/2023	103.760811	4.1500	2:34:43 PM	3.8799	4.1449	3.8701	3.9500	4.1500	3.8600	4.1500
FXTN 20-06	PIBD2023J068	9.5Y	11.3750	3395	9.30	10/23/2023										
FXTN 20-07 *	PIBD2024F075	10Y	12.3750	3619	9.91	6/3/2024					3.9500					
FXTN 20-08	PIBD2024H086	10.5Y	12.8750	3682	10.08	8/5/2024										
FXTN 20-09	PIBD2024K091	10.5Y	13.7500	3780	10.35	11/11/2024										
FXTN 20-10	PIBD2025D103	11Y	12.1250	3934	10.77	4/14/2025										
FXTN 20-11	PIBD2025J116	12Y	12.1250	4123	11.29	10/20/2025										
FXTN 25-01	PIBD2525K015	12Y	18.2500	4163	11.40	11/29/2025										
FXTN 20-12	PIBD2026A122	12Y	10.2500	4214	11.54	1/19/2026										
RTB 15-01	PIID1526J019	13Y	6.2500	4488	12.29	10/20/2026	1.000000	4.7500	10:13:29 AM	4.7500			4.7500	4.7500	4.7500	4.7500
FXTN 20-13	PIBD2026L139	13Y	8.0000	4536	12.42	12/7/2026										
RTB 15-02	PIID1527C023	13Y	5.3750	4620	12.65	3/1/2027	3.100000	4.3750	2:58:43 PM	4.6168		4.3750	4.6250	4.6250	4.3750	4.3750
FXTN 20-14	PIBD2027I140	14Y	8.6250	4809	13.17	9/6/2027										
FXTN 20-15	PIBD2028L151	15Y	9.5000	5264	14.41	12/4/2028										
FXTN 20-16	PIBD2030E166	16Y	8.7500	5803	15.89	5/27/2030										
FXTN 25-02	PIBD2530G029	17Y	12.5000	5865	16.06	7/28/2030										
FXTN 25-03	PIBD2531A032	17Y	11.2500	6047	16.56	1/26/2031						4.7500				
FXTN 20-17	PIBD2031G171	18Y	8.0000	6221	17.03	7/19/2031	3,683.855000	4.6050	3:56:48 PM	4.6148	4.6350	4.5500	4.6700	4.7000	4.5900	4.6050
FXTN 25-04	PIBD2531J042	18Y	9.3750	6299	17.25	10/5/2031										
FXTN 20-18	PIBD2032B183	18Y	5.8750	6419	17.57	2/2/2032										
RTB 20-01	PIID2032C014	18Y	5.8750	6447	17.65	3/1/2032	103.995646	4.9500	3:14:01 PM	4.9216	5.2294	4.8750	4.8750	4.9500	4.8750	4.9500
FXTN 20-19	PIBD2032I195	19Y	5.7500	6657	18.23	9/27/2032	14.000000	5.3500	9:09:49 AM	5.3750			5.4000	5.4000	5.3500	5.3500
FXTN 25-05	PIBD2532K057	19Y	8.5000	6720	18.40	11/29/2032										
FXTN 20-20 *	PIBD2033C206	20Y	3.6250	6832	18.70	3/21/2033	9.798000	4.8750	3:38:36 PM	4.9174	5.1500	4.8750	4.8750	5.4699	4.8750	4.8750
FXTN 25-06	PIBD2534K062	25Y	9.2500	7426	20.33	11/5/2034										
FXTN 25-07	PIBD2535I071	25Y	8.0000	7755	21.23	9/30/2035						5.1000				
FXTN 25-08	PIBD2535L086	25Y	8.1250	7832	21.44	12/16/2035	2.000000	5.2500	8:55:05 AM	5.2500	5.3750	5.1500	5.2500	5.2500	5.2500	5.2500
FXTN 25-09	PIBD2536I097	25Y	7.6250	8120	22.23	9/29/2036	4.000000	5.3000	8:45:49 AM	5.3000		5.1000	5.3000	5.3000	5.3000	5.3000
FXTN 25-10	PIBD2537H103	25Y	5.7500	8441	23.11	8/16/2037	0.450000	5.1250	2:35:44 PM	5.1250			5.1250	5.1250	5.1250	5.1250
RTB 25-01 *	PIID2537J015	25Y	6.1250	8510	23.30	10/24/2037	433.515000	5.1800	3:58:14 PM	5.1240	5.1944	5.1000	5.1250	5.6000	5.0750	5.1800